

Global ID	Local ID	Domestic No.	Coupon	Issue Date	Maturity	Days	Years	D.Vol(MM)	Traded Time	Last Yield	W.Ave Yield	BVAL Rate
RPTB 0 05/12/21	RPTB 0 05/12/21	PIBL1220E193	-	5/13/2020	5/12/2021	1	0.00	-	-	-	-	-
RPTB 0 05/19/21	RPTB 0 05/19/21	PIBL1220E200	-	5/20/2020	5/19/2021	8	0.02	-	-	-	-	0.9555
RPTB 0 05/26/21	RPTB 0 05/26/21	PIBL1220E219	-	5/27/2020	5/26/2021	15	0.04	-	-	-	-	1.1527
RPTB 0 06/02/21	RPTB 0 06/02/21	PIBL1220F227	-	6/3/2020	6/2/2021	22	0.06	11.501000	3:22:53 PM	1.1750	1.1796	1.1996
RPTB 0 06/09/21	RPTB 0 06/09/21	PIBL1220F236	-	6/10/2020	6/9/2021	29	0.08	5.587000	10:44:25 AM	1.1250	1.1398	1.2094
RPGB 4 7/8 06/13/21	RTB 03-09	PIID0321F092	4.8750	6/13/2018	6/13/2021	33	0.09	1002.000000	10:00:12 AM	1.3450	1.3451	1.3515
RPTB 0 06/16/21	RPTB 0 06/16/21	PIBL1220F245	-	6/17/2020	6/16/2021	36	0.10	23.000000	10:44:56 AM	1.1500	1.1546	1.2333
RPTB 0 06/23/21	RPTB 0 06/23/21	PIBL1220F254	-	6/24/2020	6/23/2021	43	0.12	-	-	-	-	1.2443
RPTB 0 06/30/21	RPTB 0 06/30/21	PIBL1220G262	-	7/1/2020	6/30/2021	50	0.14	135.885786	3:29:14 PM	1.1850	1.1967	1.2053
RPTB 0 07/07/21	RPTB 0 07/07/21	PIBL1220G271	-	7/8/2020	7/7/2021	57	0.16	262.827000	3:53:51 PM	1.2000	1.2346	1.2363
RPTB 0 07/14/21	RPTB 0 07/14/21	PIBL1220G280	-	7/15/2020	7/14/2021	64	0.18	85.055000	2:23:08 PM	1.2400	1.2368	1.2454
RPTB 0 07/21/21	RPTB 0 07/21/21	PIBL1220G299	-	7/22/2020	7/21/2021	71	0.19	324.640000	2:46:00 PM	1.2000	1.2464	1.2602
RPTB 0 07/28/21	RPTB 0 07/28/21	PIBL1220G306	-	7/29/2020	7/28/2021	78	0.21	0.050000	2:46:20 PM	1.2500	1.2500	1.2937
RPTB 0 08/04/21	RPTB 0 08/04/21	PIBL1220H314	-	8/5/2020	8/4/2021	85	0.23	477.262800	3:47:08 PM	1.2450	1.2622	1.2719
RPTB 0 08/11/21	RPTB 0 08/11/21	PIBL1220H323	-	8/12/2020	8/11/2021	92	0.25	1022.713000	3:39:29 PM	1.2650	1.2650	1.2642
RPTB 0 08/18/21	RPTB 0 08/18/21	PIBL1220H332	-	8/19/2020	8/18/2021	99	0.27	140.697000	2:45:14 PM	1.2800	1.2917	1.2910
RPTB 0 08/25/21	RPTB 0 08/25/21	PIBL1220H341	-	8/26/2020	8/25/2021	106	0.29	162.797000	2:57:50 PM	1.2900	1.2896	1.2994
RPTB 0 09/01/21	RPTB 0 09/01/21	PIBL1220I359	-	9/2/2020	9/1/2021	113	0.31	-	-	-	-	1.3622
RPTB 0 09/08/21	RPTB 0 09/08/21	PIBL1220I368	-	9/9/2020	9/8/2021	120	0.33	56.110000	11:06:21 AM	1.3000	1.3294	1.3506
RPTB 0 09/15/21	RPTB 0 09/15/21	PIBL0621C015	-	3/17/2021	9/15/2021	127	0.35	24.758850	10:42:36 AM	1.4000	1.3826	1.3979
RPTB 0 09/22/21	RPTB 0 09/22/21	PIBL1220I386	-	9/23/2020	9/22/2021	134	0.37	-	-	-	-	1.4155
RPTB 0 09/29/21	RPTB 0 09/29/21	PIBL1220I395	-	9/30/2020	9/29/2021	141	0.39	91.773000	2:45:42 PM	1.3750	1.3731	1.3966
RPTB 0 10/06/21	RPTB 0 10/06/21	PIBL1220J401	-	10/7/2020	10/6/2021	148	0.41	484.733000	3:46:33 PM	1.4700	1.4573	1.4611
RPTB 0 10/13/21	RPTB 0 10/13/21	PIBL1220J410	-	10/14/2020	10/13/2021	155	0.42	37.470000	2:43:35 PM	1.4250	1.4770	1.4638
RPGB 5 3/4 10/20/21	RTB 10-03	PIID1021J039	5.7500	10/20/2011	10/20/2021	162	0.44	-	-	-	-	1.4786
RPTB 0 10/20/21	RPTB 0 10/20/21	PIBL1220J429	-	10/21/2020	10/20/2021	162	0.44	510.500000	2:37:15 PM	1.5000	1.4990	1.5074
RPTB 0 10/27/21	RPTB 0 10/27/21	PIBL1220J438	-	10/28/2020	10/27/2021	169	0.46	34.100000	11:46:40 AM	1.4700	1.4700	1.5788
RPTB 0 11/03/21	RPTB 0 11/03/21	PIBL1220K445	-	11/4/2020	11/3/2021	176	0.48	767.471000	3:54:27 PM	1.5500	1.5401	1.5416
RPTB 0 11/10/21	RPTB 0 11/10/21	PIBL1220K454	-	11/11/2020	11/10/2021	183	0.50	1177.625000	3:57:05 PM	1.5275	1.5256	1.5258
RPTB 0 11/17/21	RPTB 0 11/17/21	PIBL1220K463	-	11/18/2020	11/17/2021	190	0.52	5.900000	9:45:23 AM	1.5100	1.5100	1.5525
RPGB 5 3/4 11/24/21	FXTN 10-55	PIBD1021K551	5.7500	11/24/2011	11/24/2021	197	0.54	-	-	-	-	1.4597
RPTB 0 11/24/21	RPTB 0 11/24/21	PIBL1220K472	-	11/25/2020	11/24/2021	197	0.54	-	-	-	-	1.6550
RPTB 0 12/01/21	RPTB 0 12/01/21	PIBL1220L480	-	12/2/2020	12/1/2021	204	0.56	-	-	-	-	1.5994
RPTB 0 12/07/21	RPTB 0 12/07/21	PIBL1220L499	-	12/9/2020	12/7/2021	210	0.58	2.010000	2:28:56 PM	1.5500	1.5500	1.6117

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RPTB 0 12/15/21	RPTB 0 12/15/21	PIBL1220L505	-	12/16/2020	12/15/2021	218	0.60	-	-	-	-	1.6275
RPTB 0 01/05/22	RPTB 0 01/05/22	PIBL1221A015	-	1/6/2021	1/5/2022	239	0.65	1.200000	10:56:16 AM	1.6000	1.6000	1.6751
RPTB 0 01/12/22	RPTB 0 01/12/22	PIBL1221A024	-	1/13/2021	1/12/2022	246	0.67	-	-	-	-	1.7111
RPGb 6 3/8 01/19/22	FXTN 10-54	PIBD1022G545	6.3750	7/19/2011	1/19/2022	253	0.69	43.020000	11:28:03 AM	1.5800	1.5974	1.4681
RPTB 0 01/19/22	RPTB 0 01/19/22	PIBL1221A033	-	1/20/2021	1/19/2022	253	0.69	146.342000	2:38:49 PM	1.6500	1.6760	1.6987
RPGb 4 01/26/22	FXTN 05-74	PIBD0522A747	4.0000	1/26/2017	1/26/2022	260	0.71	1.320000	11:09:43 AM	1.5500	1.4909	1.4386
RPTB 0 01/26/22	RPTB 0 01/26/22	PIBL1221A042	-	1/27/2021	1/26/2022	260	0.71	30.407000	3:49:09 PM	1.6500	1.6442	1.7040
RPTB 0 02/02/22	RPTB 0 02/02/22	PIBL1221B050	-	2/3/2021	2/2/2022	267	0.73	6.236000	3:22:51 PM	1.7000	1.7366	1.7373
RPTB 0 02/09/22	RPTB 0 02/09/22	PIBL1221B069	-	2/10/2021	2/9/2022	274	0.75	-	-	-	-	1.8327
RPTB 0 02/16/22	RPTB 0 02/16/22	PIBL1221B078	-	2/17/2021	2/16/2022	281	0.77	-	-	-	-	1.7600
RPTB 0 02/23/22	RPTB 0 02/23/22	PIBL1221B087	-	2/24/2021	2/23/2022	288	0.79	-	-	-	-	1.7303
RPTB 0 03/02/22	RPTB 0 03/02/22	PIBL1221C095	-	3/3/2021	3/2/2022	295	0.81	4.443000	3:44:52 PM	1.7250	1.7250	1.7769
RPTB 0 03/09/22	RPTB 0 03/09/22	PIBL1221C102	-	3/10/2021	3/9/2022	302	0.83	-	-	-	-	1.7882
RPGb 15 03/14/22	FXTN 20-02	PIBD2022C021	15.0000	3/14/2002	3/14/2022	307	0.84	-	-	-	-	1.7230
RPTB 0 03/16/22	RPTB 0 03/16/22	PIBL1221C111	-	3/17/2021	3/16/2022	309	0.85	-	-	-	-	1.8000
RPTB 0 03/23/22	RPTB 0 03/23/22	PIBL1221C120	-	3/24/2021	3/23/2022	316	0.87	15.210000	2:49:13 PM	1.8000	1.8000	1.7873
RPTB 0 03/30/22	RPTB 0 03/30/22	PIBL1221C139	-	3/31/2021	3/30/2022	323	0.88	2.000000	11:22:15 AM	1.7500	1.7500	1.7900
RPTB 0 04/06/22	RPTB 0 04/06/22	PIBL1221D147	-	4/7/2021	4/6/2022	330	0.90	-	-	-	-	1.8264
RPTB 0 04/13/22	RPTB 0 04/13/22	PIBL1221D156	-	4/14/2021	4/13/2022	337	0.92	-	-	-	-	1.8385
RPTB 0 04/20/22	RPTB 0 04/20/22	PIBL1221D165	-	4/21/2021	4/20/2022	344	0.94	-	-	-	-	1.8588
RPTB 0 04/27/22	RPTB 0 04/27/22	PIBL1221D174	-	4/28/2021	4/27/2022	351	0.96	-	-	-	-	1.8480
RPTB 0 05/04/22	RPTB 0 05/04/22	PIBL1221E182	-	5/5/2021	5/4/2022	358	0.98	27.452000	2:49:49 PM	1.8000	1.8032	1.8323
RPTB 0 05/11/22	RPTB 0 05/11/22	PIBL1221E191	-	5/12/2021	5/11/2022	365	1.00	2978.215000	3:38:36 PM	1.8100	1.8167	1.8203
RPGb 4 3/4 07/04/22	FXTN 03-24	PIBD0322G247	4.7500	7/4/2019	7/4/2022	419	1.15	17.100000	2:18:24 PM	1.8250	1.8250	1.9361
RPGb 4 7/8 08/02/22	FXTN 10-56	PIBD1022H562	4.8750	8/2/2012	8/2/2022	448	1.23	-	-	-	-	1.9098
RPGb 4 3/4 09/13/22	FXTN 10-57	PIBD1022I570	4.7500	9/13/2012	9/13/2022	490	1.34	-	-	-	-	1.9607
RPGb 12 3/4 10/17/22	FXTN 20-03	PIBD2022J033	12.7500	10/17/2002	10/17/2022	524	1.44	-	-	-	-	2.0032
RPGb 4 5/8 12/04/22	RTB 05-11	PIID0522L114	4.6250	12/4/2017	12/4/2022	572	1.57	10.000000	2:00:28 PM	2.0875	2.0925	2.1961
RPGb 4 12/06/22	FXTN 10-58	PIBD1022L585	4.0000	12/6/2012	12/6/2022	574	1.57	1.000000	10:41:57 AM	2.1150	2.1150	2.1284
RPGb 4 3/8 02/11/23	RTB 03-10	PIID0323B101	4.3750	2/11/2020	2/11/2023	641	1.76	300.000000	11:11:53 AM	2.0800	2.0800	2.1170
RPGb 13 02/20/23	FXTN 20-04	PIBD2023B048	13.0000	2/20/2003	2/20/2023	650	1.78	-	-	-	-	2.1581
RPGb 5 1/2 03/08/23	FXTN 05-75	PIBD0523C752	5.5000	3/8/2018	3/8/2023	666	1.82	200.000000	9:44:10 AM	2.2000	2.2000	2.2111
RPGb 3 1/2 04/21/23	FXTN 07-58	PIBD0723D588	3.5000	4/21/2016	4/21/2023	710	1.94	13.500000	11:01:51 AM	2.2000	2.2133	2.2421
RPGb 11 7/8 05/29/23	FXTN 20-05	PIBD2023E054	11.8750	5/29/2003	5/29/2023	748	2.05	-	-	-	-	2.2731

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RPGB 3 1/4 08/15/23	RTB 10-04	PIID1023H046	3.2500	8/15/2013	8/15/2023	826	2.26	37.000000	2:16:30 PM	2.4500	2.3838	2.4093
RPGB 2 3/8 09/10/23	FXTN 03-25	PIBD0323I252	2.3750	9/10/2020	9/10/2023	852	2.33	950.580000	2:27:56 PM	2.2500	2.2960	2.2767
RPGB 11 3/8 10/23/23	FXTN 20-06	PIBD2023J068	11.3750	10/23/2003	10/23/2023	895	2.45	-	-	-	-	2.5263
RPGB 2 3/8 03/09/24	RTB 03-11	PIID0324C115	2.3750	3/9/2021	3/9/2024	1,033	2.83	10166.800000	3:52:03 PM	2.4600	2.4455	2.4622
RPGB 6 1/4 03/12/24	RTB 05-12	PIID0524C129	6.2500	3/12/2019	3/12/2024	1,036	2.84	4.000000	3:04:08 PM	2.5000	2.5250	2.5932
RPGB 4 1/2 04/20/24	FXTN 07-59	PIBD0724D595	4.5000	4/20/2017	4/20/2024	1,075	2.94	100.000000	3:37:28 PM	2.6000	2.6025	2.6025
RPGB 12 3/8 06/03/24	FXTN 20-07	PIBD2024F075	12.3750	6/3/2004	6/3/2024	1,119	3.06	-	-	-	-	2.6671
RPGB 12 7/8 08/05/24	FXTN 20-08	PIBD2024H086	12.8750	8/5/2004	8/5/2024	1,182	3.24	-	-	-	-	2.6820
RPGB 4 1/8 08/20/24	FXTN 10-59	PIBD1024H595	4.1250	8/20/2014	8/20/2024	1,197	3.28	-	-	-	-	2.8751
RPGB 4 1/4 10/17/24	FXTN 05-76	PIBD0524J762	4.2500	10/17/2019	10/17/2024	1,255	3.44	235.500000	2:09:04 PM	2.7500	2.7907	2.8046
RPGB 13 3/4 11/11/24	FXTN 20-09	PIBD2024K091	13.7500	11/11/2004	11/11/2024	1,280	3.50	-	-	-	-	2.7611
RPGB 5 3/4 04/12/25	FXTN 07-61	PIBD0725D618	5.7500	4/12/2018	4/12/2025	1,432	3.92	128.200000	11:24:43 AM	2.8500	2.8500	2.8500
RPGB 12 1/8 04/14/25	FXTN 20-10	PIBD2025D103	12.1250	4/14/2005	4/14/2025	1,434	3.93	-	-	-	-	2.8933
RPGB 2 5/8 08/12/25	RTB 05-13	PIID0525H130	2.6250	8/12/2020	8/12/2025	1,554	4.26	1857.505000	3:57:19 PM	2.7800	2.7831	2.7959
RPGB 3 5/8 09/09/25	FXTN 10-60	PIBD1025I608	3.6250	9/9/2015	9/9/2025	1,582	4.33	160.000000	3:52:14 PM	2.9250	2.9241	2.9037
RPGB 12 1/8 10/20/25	FXTN 20-11	PIBD2025J116	12.1250	10/20/2005	10/20/2025	1,623	4.44	-	-	-	-	3.0249
RPGB 18 1/4 11/29/25	FXTN 25-01	PIBD2525K015	18.2500	11/29/2000	11/29/2025	1,663	4.55	-	-	-	-	3.0534
RPGB 10 1/4 01/19/26	FXTN 20-12	PIBD2026A122	10.2500	1/19/2006	1/19/2026	1,714	4.69	-	-	-	-	3.0898
RPGB 6 1/4 02/14/26	FXTN 07-62	PIBD0726B627	6.2500	2/14/2019	2/14/2026	1,740	4.76	20.000000	11:57:42 AM	3.2400	3.2400	3.1953
RPGB 3 3/8 04/08/26	FXTN 05-77	PIBD0526D772	3.3750	4/8/2021	4/8/2026	1,793	4.91	4450.795000	3:49:07 PM	3.2350	3.2187	3.2306
RPGB 3 1/2 09/20/26	RTB 10-05	PIID1026I057	3.5000	9/20/2016	9/20/2026	1,958	5.36	11.500000	2:50:29 PM	3.3800	3.4104	3.3745
RPGB 6 1/4 10/20/26	RTB 15-01	PIID1526J019	6.2500	10/20/2011	10/20/2026	1,988	5.44	-	-	-	-	3.2694
RPGB 8 12/07/26	FXTN 20-13	PIBD2026L139	8.0000	12/7/2006	12/7/2026	2,036	5.57	-	-	-	-	3.3008
RPGB 5 3/8 03/01/27	RTB 15-02	PIID1527C023	5.3750	3/1/2012	3/1/2027	2,120	5.80	-	-	-	-	3.3532
RPGB 4 3/4 05/04/27	FXTN 10-61	PIBD1027E617	4.7500	5/4/2017	5/4/2027	2,184	5.98	1120.011000	3:55:11 PM	3.4400	3.4350	3.4419
RPGB 8 5/8 09/06/27	FXTN 20-14	PIBD2027I140	8.6250	9/6/2007	9/6/2027	2,309	6.32	-	-	-	-	3.4650
RPGB 6 1/4 03/22/28	FXTN 10-63	PIBD1028C635	6.2500	3/22/2018	3/22/2028	2,507	6.86	-	-	-	-	3.5999
RPGB 3 5/8 04/22/28	FXTN 07-64	PIBD0728D649	3.6250	4/22/2021	4/22/2028	2,538	6.95	2783.190000	3:41:05 PM	3.6000	3.6004	3.6008
RPGB 9 1/2 12/04/28	FXTN 20-15	PIBD2028L151	9.5000	12/4/2008	12/4/2028	2,764	7.57	-	-	-	-	3.7512
RPGB 6 7/8 01/10/29	FXTN 10-64	PIBD1029A644	6.8750	1/10/2019	1/10/2029	2,801	7.67	60.000000	3:09:21 PM	3.6500	3.6533	3.6596
RPGB 8 3/4 05/27/30	FXTN 20-16	PIBD2030E166	8.7500	5/27/2010	5/27/2030	3,303	9.04	-	-	-	-	4.0055
RPGB 2 7/8 07/09/30	FXTN 10-65	PIBD1030G655	2.8750	7/9/2020	7/9/2030	3,346	9.16	550.000000	3:58:27 PM	3.8600	3.8457	3.8482
RPGB 12 1/2 07/28/30	FXTN 25-02	PIBD2530G029	12.5000	7/28/2005	7/28/2030	3,365	9.21	-	-	-	-	3.9791
RPGB 11 1/4 01/26/31	FXTN 25-03	PIBD2531A032	11.2500	1/26/2006	1/26/2031	3,547	9.71	-	-	-	-	4.0664

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RPGB 8 07/19/31	FXTN 20-17	PIBD2031G171	8.0000	7/19/2011	7/19/2031	3,721	10.19	204.220000	3:40:32 PM	4.0000	3.9981	4.0032
RPGB 9 3/8 10/05/31	FXTN 25-04	PIBD2531J042	9.3750	10/5/2006	10/5/2031	3,799	10.40	-	-	-	-	4.1684
RPGB 5 7/8 02/02/32	FXTN 20-18	PIBD2032B183	5.8750	2/2/2012	2/2/2032	3,919	10.73	1.000000	2:15:04 PM	4.1000	4.1000	4.2456
RPGB 5 7/8 03/01/32	RTB 20-01	PIID2032C014	5.8750	3/1/2012	3/1/2032	3,947	10.81	-	-	-	-	4.4982
RPGB 5 3/4 09/27/32	FXTN 20-19	PIBD2032I195	5.7500	9/27/2012	9/27/2032	4,157	11.38	-	-	-	-	4.3407
RPGB 8 1/2 11/29/32	FXTN 25-05	PIBD2532K057	8.5000	11/29/2007	11/29/2032	4,220	11.55	-	-	-	-	4.3782
RPGB 3 5/8 03/21/33	FXTN 20-20	PIBD2033C206	3.6250	3/21/2013	3/21/2033	4,332	11.86	-	-	-	-	4.5025
RPGB 9 1/4 11/05/34	FXTN 25-06	PIBD2534K062	9.2500	11/5/2009	11/5/2034	4,926	13.49	-	-	-	-	4.6175
RPGB 8 09/30/35	FXTN 25-07	PIBD2535I071	8.0000	9/30/2010	9/30/2035	5,255	14.39	-	-	-	-	4.7175
RPGB 8 1/8 12/16/35	FXTN 25-08	PIBD2535L086	8.1250	12/16/2010	12/16/2035	5,332	14.60	-	-	-	-	4.7757
RPGB 7 5/8 09/29/36	FXTN 25-09	PIBD2536I097	7.6250	9/29/2011	9/29/2036	5,620	15.39	-	-	-	-	4.8088
RPGB 5 1/4 05/18/37	FXTN 20-21	PIBD2037E214	5.2500	5/18/2017	5/18/2037	5,851	16.02	-	-	-	-	4.8951
RPGB 5 3/4 08/16/37	FXTN 25-10	PIBD2537H103	5.7500	8/16/2012	8/16/2037	5,941	16.27	-	-	-	-	4.8642
RPGB 6 1/8 10/24/37	RTB 25-01	PIID2537J015	6.1250	10/24/2012	10/24/2037	6,010	16.45	107.260000	2:15:59 PM	4.8625	4.8738	4.8847
RPGB 6 1/2 02/22/38	FXTN 20-22	PIBD2038B224	6.5000	2/22/2018	2/22/2038	6,131	16.79	-	-	-	-	4.8635
RPGB 6 3/4 01/24/39	FXTN 20-23	PIBD2039A232	6.7500	1/24/2019	1/24/2039	6,467	17.71	-	-	-	-	4.7989
RPGB 4 5/8 09/09/40	FXTN 25-11	PIBD2540I116	4.6250	9/9/2015	9/9/2040	7,061	19.33	-	-	-	-	4.8043